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                OF NEW YORK AT STONY BROOK DEPT OF APPLIED MATHEMATICS
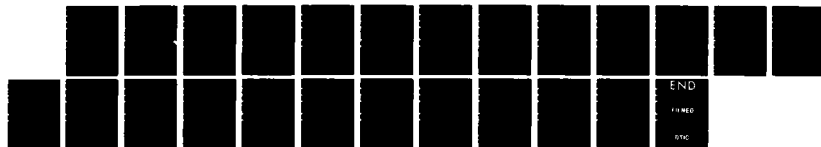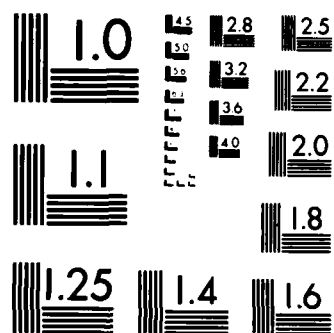                AND STATISTICS   L A BAXTER ET AL. JUN 84
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# REPORT DOCUMENTATION PAGE

| 1a. REPORT SECURITY CLASSIFICATION | 1b. RESTRICTIVE MARKINGS |
|---|---|
| UNCLASSIFIED | |
| 2a. SECURITY CLASSIFICATION AUTHORITY | 3. DISTRIBUTION/AVAILABILITY OF REPORT |
| | Approved for public release; distribution |
| 2b. DECLASSIFICATION/DOWNGRADING SCHEDULE | unlimited. |
| 4. PERFORMING ORGANIZATION REPORT NUMBER(S) | 5. MONITORING ORGANIZATION REPORT NUMBER(S) |
| | AFOSR-TR. 04-1083 |

| 6a. NAME OF PERFORMING ORGANIZATION | 6b. OFFICE SYMBOL (If applicable) | 7a. NAME OF MONITORING ORGANIZATION |
|---|---|---|
| State University of New York at Stony Brook | | Air Force Office of Scientific Research |
| 6c. ADDRESS (City, State and ZIP Code) | | 7b. ADDRESS (City, State and ZIP Code) |
| Department of Applied Mathematics and Statistics, Stony Brook NY 11794 | | Directorate of Mathematical & Information Sciences, Bolling AFB DC 20332-6448 |

| 8a. NAME OF FUNDING/SPONSORING ORGANIZATION | 8b. OFFICE SYMBOL (If applicable) | 9. PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER |
|---|---|---|
| AFOSR | NM | AFOSR-84-0243 |

| 8c. ADDRESS (City, State and ZIP Code) | 10. SOURCE OF FUNDING NOS | | | |
|---|---|---|---|---|
| | PROGRAM ELEMENT NO. | PROJECT NO. | TASK NO. | WORK UNIT NO |
| Bolling AFB DC 20332-6448 | 61102F | 2304 | A5 | |

**11. TITLE** (Include Security Classification)
MODULES OF CONTINUUM STRUCTURES

**12. PERSONAL AUTHOR(S)**
Laurence A. Baxter and Chul Kim

| 13a. TYPE OF REPORT | 13b. TIME COVERED | | 14. DATE OF REPORT (Yr., Mo., Day) | 15. PAGE COUNT |
|---|---|---|---|---|
| Technical | FROM _____ | TO _____ | JUN 84 | 19 |

**16. SUPPLEMENTARY NOTATION**

| 17 | COSATI CODES | | 18. SUBJECT TERMS (Continue on reverse if necessary and identify by block number) |
|---|---|---|---|
| FIELD | GROUP | SUB GR | |
| | | | |
| | | | |

**19. ABSTRACT** (Continue on reverse if necessary and identify by block number)

A continuum structure function (CSF) is a nondecreasing mapping from the unit hypercube to the unit interval. Such a function, $\gamma$ say, is said to be weakly coherent if $\sup[\gamma(1_i, \underset{\sim}{X}) - \gamma(0_i, \underset{\sim}{X})] > 0$ for each component $i \in C$. Suppose that $\gamma$ is weakly coherent and that $A \subseteq C$ is nonempty. Then $(A, \gamma_1)$ is a module of $(C, \gamma)$ if $\gamma_1$ is weakly coherent and if there exists a CSF

(CONTINUED)

DTIC FILE COPY

DTIC ELECTE DEC 14 1984 E

| 20. DISTRIBUTION/AVAILABILITY OF ABSTRACT | 21. ABSTRACT SECURITY CLASSIFICATION |
|---|---|
| UNCLASSIFIED/UNLIMITED ☒ SAME AS RPT. ☐ DTIC USERS ☐ | UNCLASSIFIED |
| 22a. NAME OF RESPONSIBLE INDIVIDUAL | 22b. TELEPHONE NUMBER (Include Area Code) | 22c. OFFICE SYMBOL |
| MAJ Brian W. Woodruff | (202) 767- 5027 | NM |

**DD FORM 1473, 83 APR** EDITION OF 1 JAN 73 IS OBSOLETE.

ITEM #19, ABSTRACT, CONTINUED:

$\chi$ such that $\gamma(\underset{\sim}{X}) = \chi[\gamma_1(\underset{\sim}{X}^A), \underset{\sim}{X}^{A^C}]$ for all $\underset{\sim}{X}$. A <u>minimal</u> <u>path</u> <u>set</u> of $\gamma$ is, essentially, a subset of C which is necessary and sufficient for the CSF to attain any value in its image when every other component is in state zero.

Using these concepts, the main results of Birnbaum and Esary's theory of modules of binary structure functions, in particular the Three Modules Theorem, generalize to the continuum case.

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|---|---|
| NTIS GRA&I | X |
| DTIC TAB | ☐ |
| Unannounced | ☐ |
| Justification | |

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| Dist | Avail and/or Special |
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| A-1 | |

Revised Version

# MODULES OF CONTINUUM STRUCTURES*

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# ABSTRACT

A <u>continuum</u> <u>structure</u> <u>function</u> (CSF) is a nondecreasing mapping from the unit hypercube to the unit interval. Such a function, $\gamma$ say, is said to be <u>weakly</u> <u>coherent</u> if $\sup[\gamma(1_i,\underset{\sim}{X})-\gamma(0_i,\underset{\sim}{X})]>0$ for each component $i \in C$. Suppose that $\gamma$ is weakly coherent and that $A \subseteq C$ is nonempty. Then $(A,\gamma_1)$ is a <u>module</u> of $(C,\gamma)$ if $\gamma_1$ is weakly coherent and if there exists a CSF $\chi$ such that $\gamma(\underset{\sim}{X}) = \chi[\gamma_1(\underset{\sim}{X}^A),\underset{\sim}{X}^{A^C}]$ for all $\underset{\sim}{X}$. A <u>minimal</u> <u>path</u> <u>set</u> of $\gamma$ is, essentially, a subset of C which is necessary and sufficient for the CSF to attain any value in its image when every other component is in state zero.

Using these concepts, the main results of Birnbaum and Esary's theory of modules of binary structure functions, in particular the Three Modules Theorem, generalize to the continuum case.

## 1. INTRODUCTION

A <u>continuum structure function</u> (CSF) <u>on the unit hypercube</u> is a nondecreasing mapping $\gamma: [0,1]^n \mapsto [0,1]$. The dimension of the domain space is $|C|$, the cardinality of $C = \{1,2,\ldots,n\}$, a set of components, and is assumed to be finite. It is supposed, without any loss of generality, that $\gamma(\underset{\sim}{0}) = 0$ and $\gamma(\underset{\sim}{1}) = 1$ where $\underset{\sim}{\alpha}$ denotes $(\alpha,\ldots,\alpha)$. Definitions of various types of component relevancy are given by Baxter (1984b); only the following will be required here.

### Definition

A CSF $\gamma$ is said to be <u>weakly coherent</u> if $\sup_{\underset{\sim}{X} \in \Delta}[\gamma(1_i,\underset{\sim}{X}) - \gamma(0_i,\underset{\sim}{X})] > 0$

for each $i \in C$.

In the above, $(\delta_i, \underset{\sim}{X})$ denotes $(X_1,\ldots,X_{i-1},\delta,X_{i+1},\ldots,X_n) \in \Delta = [0,1]^n$. See Baxter (1984a,b) and Block and Savits (1984) for further details of CSFs.

The purpose of the present paper is to describe a theory of modules of CSFs analogous to that of modules of binary coherent structures (Birnbaum and Esary, 1965). Indeed, our main results are extensions of those of Birnbaum and Esary (1965), though our approach is rather different; in particular, a continuum version of $\phi$-equivalence is not required.

It will be necessary to introduce the notion of <u>minimal path sets</u> of CSFs, subsets of C which are necessary and sufficient for a CSF to attain any value in its image when the state of

every other component is zero.  In order to do so, however,
it is necessary to restrict the class of CSFs considered so that
the minimal path sets have certain desirable properties.
Hence, before proceeding to a definition of modules, it is
convenient to define and study minimal path sets of <u>upper simple</u>
CSFs.

## 2.   MINIMAL PATH SETS OF UPPER SIMPLE CSFs

A <u>minimal vector</u> to level $\alpha \in \text{Im } \gamma - \{0\}$ is a vector $\underset{\sim}{X} \in \Delta$
such that $\gamma(\underset{\sim}{X}) = \alpha$ whereas $\gamma(\underset{\sim}{Y}) < \alpha$ for all $\underset{\sim}{Y} < \underset{\sim}{X}$.  (Im $\gamma$ denotes
the image of $\gamma$ and $\underset{\sim}{Y} < \underset{\sim}{X}$ means that $Y_i \leq X_i$ for $i=1,2,\ldots,n$
but $\underset{\sim}{Y} \neq \underset{\sim}{X}$.)  Let $P_\alpha$ denote the set of all minimal vectors to
level $\alpha$.  (Notice that our definition of $P_\alpha$ differs from that
of Block and Savits (1984) as we require that $\alpha \in \text{Im } \gamma$.)

A <u>path set</u> to level $\alpha \in \text{Im } \gamma - \{0\}$ is a nonempty set
$T_\alpha = T_\alpha(\underset{\sim}{X}) = \{i \in C \mid X_i \neq 0\}$ where $\underset{\sim}{X} \in P_\alpha$.

### Definition

Let T be a nonempty subset of C.  If T is a path set to
level $\alpha$ for all $\alpha \in \text{Im } \gamma - \{0\}$, then T is a <u>minimal path set</u> of $\gamma$.

## Remarks

1. Replacing $\Delta$ and $\gamma$ by $\{0,1\}^n$ and $\phi$, a binary coherent structure function, respectively, in this definition yields the minimal path sets of $\phi$, and hence the above definition is a direct generalization of the definition of the minimal path sets of $\phi$.

2. There is an analogous definition of minimal cut sets of CSFs, but this concept will not be needed here.

Minimal path sets do not necessarily exist for arbitrary CSFs and, if they do exist, they may exhibit undesirable properties. The following definition yields a large class of CSFs for which minimal path sets exist and are "well-behaved".

## Notation

$A \subseteq B$ means that A is a subset of B; $A \subset B$ means that A is a proper subset of B; $\underset{\sim}{X}^P$ denotes $\{X_i \mid i \in P \subseteq C\}$.

## Definition

A CSF $\gamma$ is <u>upper simple</u> if it satisfies the following four conditions.

C1: $P_1 \neq \emptyset$ and $P_1 \subseteq \{0,1\}^n - \{\underset{\sim}{0}\}$

C2: $\displaystyle\bigcup_{i=1}^{r} T_{1i} = C$ where $T_{11}, \ldots, T_{1r}$ are the r path sets of $\gamma$ to level 1.

C3: If T is a path set to level $\alpha \in \text{Im } \gamma - \{0\}$, then T is also a path set to level $\beta \in \text{Im } \gamma - \{0\}$ for all $\beta \leq \alpha$.

C4: If $T_\alpha$ is a path set to level $\alpha < 1$, then $T_\alpha \subseteq T_{1i}$ for some path set $T_{1i}$ to level 1.

Condition C1 asserts that, if a component is necessary to ensure that the system is fully operational, that component must itself be fully operational. Conditions C2 and C3 state, respectively, that each component is required in at least one of the path sets to level 1 and that, if a set of components is sufficient to attain a given level, it must also be sufficient to attain any lower level. Condition C4 is, essentially, a regularity condition.

Examples of upper simple CSFs include the CSFs

$$\zeta(\underset{\sim}{X}) = \max_{1 \le r \le p} \quad \min_{i \in P_r} X_i$$

and

$$\eta(\underset{\sim}{X}) = \max_{1 \le r \le p} \quad \prod_{i \in P_r} X_i$$

(Baxter, 1984a), where $P_1, \ldots, P_p$ denote the minimal path sets of $\phi$, a binary coherent structure function, and

$$\mu(\underset{\sim}{X}) = \frac{1}{n} \sum_{i=1}^{n} X_i .$$

Some properties of upper simple CSFs are given in the following proposition.

## Proposition 2.1

Let $\gamma$ be an upper simple CSF. Then

(i)     $\gamma$ has at least one minimal path set

(ii)    $\gamma$ is weakly coherent

(iii)   No proper subset of a minimal path set is itself a minimal path set.

(iv)    $\bigcup_{i=1}^{r} T_i = C$ where $T_1, \ldots, T_r$ denote the $r$ minimal path sets of $\gamma$.

Proof:  (i) This is immediate from C1 and C3.

(ii) By C1, there exist path sets to level 1, $T_{11}, \ldots, T_{1r}$ say, such that $\gamma(\underset{\sim}{1}^{T_{1i}}, \underset{\sim}{0}^{T_{1i}^C}) = 1$ whereas $\gamma(\underset{\sim}{Y}^{T_{1i}}, \underset{\sim}{0}^{T_{1i}^C}) < 1$ for all $\underset{\sim}{Y}^{T_{1i}} < \underset{\sim}{1}^{T_{1i}}$ $(i=1,2,\ldots,r)$. Thus, for each $j \in T_{1i}$, $\gamma(1_j, (\underset{\sim}{1}^{T_{1i}-\{j\}}, \underset{\sim}{0}^{T_{1i}^C})) = 1$ whereas $\gamma(0_j, (\underset{\sim}{1}^{T_{1i}-\{j\}}, \underset{\sim}{0}^{T_{1i}^C})) < 1$. This holds for each $j \in C$ by C2, and hence $\gamma$ is weakly coherent.

(iii)  Suppose that $T_1$ and $T_2$ are minimal path sets of $\gamma$ such that $T_1 \subset T_2$. Clearly, $T_1$ and $T_2$ are both path sets to level 1. By C1, $\gamma(\underset{\sim}{1}^{T_1}, \underset{\sim}{0}^{T_1^C}) = 1$ whereas $\gamma(\underset{\sim}{Y}^{T_1}, \underset{\sim}{0}^{T_1^C}) < 1$ for all $\underset{\sim}{Y}^{T_1} < \underset{\sim}{1}^{T_1}$, and $\gamma(\underset{\sim}{1}^{T_2}, \underset{\sim}{0}^{T_2^C}) = 1$ whereas $\gamma(\underset{\sim}{Z}^{T_2}, \underset{\sim}{0}^{T_2^C}) < 1$ for all $\underset{\sim}{Z}^{T_2} < \underset{\sim}{1}^{T_2}$. Since, however, $T_1 \subset T_2$, we have $(\underset{\sim}{1}^{T_1}, \underset{\sim}{0}^{T_1^C}) < (\underset{\sim}{1}^{T_2}, \underset{\sim}{0}^{T_2^C})$, thereby contradicting the minimality of $T_2$. Thus $T_1 \not\subset T_2$.

(iv) This is immediate from C2 and C3. □

The following decomposition will subsequently prove useful. It can be viewed as a generalization of formula (3.2) of Barlow and Proschan (1975, p. 10).

### Theorem 2.2 (Decomposition Theorem)

Let $\gamma$ be a right-continuous, upper simple CSF with minimal path sets $T_1,\ldots,T_r$. Then

$$\gamma(\underset{\sim}{X}) = \max_{1 \leq i \leq r} \gamma(\underset{\sim}{X}^{T_i}, \underset{\sim}{0}^{T_i^C}).$$

Proof: The result is trivially true for $r = 1$, so suppose that $r \geq 2$.

By the monotonicity of $\gamma$, $\gamma(\underset{\sim}{X}) \geq \gamma(\underset{\sim}{X}^{T_i}, \underset{\sim}{0}^{T_i^C})$ for $i = 1,2,\ldots r$ and hence $\gamma(\underset{\sim}{X}) \geq \max_{1 \leq i \leq r} \gamma(\underset{\sim}{X}^{T_i}, \underset{\sim}{0}^{T_i^C})$. Suppose that

$$\gamma(\underset{\sim}{X}) > \max_{1 \leq i \leq r} \gamma(\underset{\sim}{X}^{T_i}, \underset{\sim}{0}^{T_i^C}) \text{ for some } \underset{\sim}{X} \in \Delta.$$

Consider firstly the case where $\underset{\sim}{X} \in P_\alpha$ (observe that, by Proposition 2.1(i), $P_\alpha \neq \emptyset$ for all $\alpha \in \text{Im } \gamma$). If $X_j \neq 0$ for all $j \in T_i$ ($1 \leq i \leq r$), then, since $\underset{\sim}{X} > (\underset{\sim}{X}^{T_i}, \underset{\sim}{0}^{T_i^C})$, we must have $X_k \neq 0$ for some $k \in T_i^C$ and hence there exists a path set, $T_\alpha$ say, to level $\alpha$ such that $T_\alpha \supset T_i$, in contradiction to C4. If $X_j = 0$ for some $j \in T_i$ ($1 \leq i \leq r$), then, again, $X_k \neq 0$ for some $k \in T_i^C$ and hence there exists a path set, $T_\alpha$ say, to level $\alpha$ such that $T_\alpha \not\subseteq T_i$ and $T_\alpha \not\supset T_i$, again a contradiction to C4. Thus

equality holds for all minimal vectors.

Suppose, now, that $\gamma(\underset{\sim}{X}) = \alpha$, but that $\underset{\sim}{X} \notin P_\alpha$. Since $\gamma$ is right-continuous, $\underset{\sim}{X} > \underset{\sim}{Y} \in P_\alpha$ (Block and Savits, 1984) and so

$$\gamma(\underset{\sim}{Y}) = \max_{1 \le i \le r} \gamma(\underset{\sim}{Y}^{T_i}, \underset{\sim}{0}^{T_i^C}) = \gamma(\underset{\sim}{Y}^{T_m}, \underset{\sim}{0}^{T_m^C}) \text{ (say)} > \gamma(\underset{\sim}{X}^{T_m}, \underset{\sim}{0}^{T_m^C}),$$

thereby contradicting the monotonicity of $\gamma$.

It follows that $\gamma(\underset{\sim}{X}) = \max\limits_{1 \le i \le r} \gamma(\underset{\sim}{X}^{T_i}, \underset{\sim}{0}^{T_i^C})$ as claimed. $\square$

## 3. MODULES AND THEIR MINIMAL PATH SETS

We start by defining modules and modular sets of CSFs.

### Definition

Suppose that $\gamma$ is a weakly coherent CSF and that $A \subseteq C$ is nonempty. Suppose, further, that there exists a weakly coherent CSF $\gamma_1: [0,1]^{|A|} \mapsto [0,1]$ and a CSF $\chi: [0,1]^{n-|A|+1} \mapsto [0,1]$ such that $\gamma(\underset{\sim}{X}) = \chi[\gamma_1(\underset{\sim}{X}^A), \underset{\sim}{X}^{A^C}]$ for all $\underset{\sim}{X} \in \Delta$. Then $(A, \gamma_1)$ is a module of $(C, \gamma)$ and $A$ is a modular set of $(C, \gamma)$.

In this section, we present three of our main results. We prove that, if $(A, \gamma_1)$ is a module of $(C, \gamma)$, and if T is a minimal path set of the upper simple CSF $\gamma$, then $A \cap T$ is a minimal path set of $\gamma_1$, thereby generalizing Theorem 4.1 of Birnbaum and Esary (1965) to the continuum case. We also prove a partial converse to that theorem: a condition on the

minimal path sets of $\gamma$ under which $A \subseteq C$ is a modular set of $(C,\gamma)$. The third result is that if $(A,\gamma_1)$ is a module of $(C,\gamma)$, and if $\gamma$ and $\gamma_1$ are both upper simple, then $(A \cap T) \cup (A^c \cap T')$ is a minimal path set of $\gamma$ whenever $T$ and $T'$ are minimal path sets of $\gamma$ which intersect $A$; this generalizes part of the Birnbaum-Esary Test for Modularity.

## Remark

It is easily seen that $\chi$ is weakly coherent.

## Examples

1.  For the CSF $\mu$, any nonempty subset of $C$ is a modular set.

2.  For the CSF $\zeta$, any modular set of $(C,\phi)$ is also a modular set of $(C,\zeta)$.

3.  For the CSF $\eta$, any minimal path set of $\phi$ which does not intersect any of the other minimal path sets is a modular set.

## Theorem 3.1

Let $\gamma$ be an upper simple CSF with minimal path sets $T_1,\ldots,T_r$. Suppose that $(A,\gamma_1)$ is a module of $(C,\gamma)$ and that $A \cap T_j \neq \emptyset$ for $j = 1,2,\ldots,k$ whereas $A \cap T_j = \emptyset$ for $j = k+1,\ldots,r$. Suppose further that $\gamma_1$ is upper simple. Then the minimal path sets of $\gamma_1$ are $A \cap T_1,\ldots,A \cap T_k$.

<u>Proof:</u> If $k = 1$, the result is trivial, so suppose that $k \geq 2$.

Firstly, we show that $A \cap T_j$ ($1 \leq j \leq k$) is a minimal path set of $\gamma_1$. Since $\gamma_1$ is upper simple, it is sufficient to verify that $A \cap T_j$ is a path set of $\gamma_1$ to level 1.

Suppose that $\gamma_1(\underset{\sim}{1}^{A \cap T_j}, \underset{\sim}{0}^{A \cap T_j^c}) = \beta < 1$. If $\beta = 0$, then, using the definitions of $T_j$ and $(A, \gamma_1)$, we see that $\gamma_1(\underset{\sim}{1}^{A \cap T_j}, \underset{\sim}{0}^{A \cap T_j^c}) = 0 = \gamma_1(\underset{\sim}{0}^A)$ and thus $\gamma(\underset{\sim}{1}^{T_j}, \underset{\sim}{0}^{T_j^c}) = \chi[\gamma_1(\underset{\sim}{0}^A), \underset{\sim}{1}^{A^c \cap T_j}, \underset{\sim}{0}^{A^c \cap T_j^c}] = \gamma(\underset{\sim}{1}^{A^c \cap T_j}, \underset{\sim}{0}^{A \cup T_j^c}) = 1$, thereby contradicting the assumption that $(\underset{\sim}{1}^{T_j}, \underset{\sim}{0}^{T_j^c}) \in P_1$. Suppose, now, that $0 < \beta < 1$. Since $\gamma_1$ is upper simple, it possesses a minimal path set, $W$ say. Let $(\underset{\sim}{V}^W, \underset{\sim}{0}^{A-W})$ be a minimal vector of $\gamma_1$ to level $\beta$. By the definitions of $T_j$ and $(A, \gamma_1)$, $\chi[\gamma_1(\underset{\sim}{V}^W, \underset{\sim}{0}^{A-W}), \underset{\sim}{1}^{A^c \cap T_j}, \underset{\sim}{0}^{A^c \cap T_j^c}] = 1$ whereas $\chi(y, \underset{\sim}{Y}^{A^c \cap T_j}, \underset{\sim}{0}^{A^c \cap T_j^c}) < 1$ for all $(y, \underset{\sim}{Y}^{A^c \cap T_j}, \underset{\sim}{0}^{A^c \cap T_j^c}) < (\gamma_1(\underset{\sim}{V}^W, \underset{\sim}{0}^{A-W}), \underset{\sim}{1}^{A^c \cap T_j}, \underset{\sim}{0}^{A^c \cap T_j^c})$. Thus, $\gamma(\underset{\sim}{V}^W, \underset{\sim}{0}^{A-W}, \underset{\sim}{1}^{A^c \cap T_j}, \underset{\sim}{0}^{A^c \cap T_j^c}) = 1$ whereas $\gamma(\underset{\sim}{Z}^W, \underset{\sim}{0}^{A-W}, \underset{\sim}{Y}^{A^c \cap T_j}, \underset{\sim}{0}^{A^c \cap T_j^c}) < 1$ for all $(\underset{\sim}{Z}^W, \underset{\sim}{Y}^{A^c \cap T_j}) < (\underset{\sim}{V}^W, \underset{\sim}{1}^{A^c \cap T_j})$, i.e. $(\underset{\sim}{V}^W, \underset{\sim}{0}^{A-W}, \underset{\sim}{1}^{A^c \cap T_j}, \underset{\sim}{0}^{A^c \cap T_j^c}) \in P_1$. It is clear, however, that $\underset{\sim}{0} < \underset{\sim}{V}^W < \underset{\sim}{1}^W$, and hence we have a contradiction to C1. It follows that $\gamma(\underset{\sim}{1}^{A \cap T_j}, \underset{\sim}{0}^{A \cap T_j^c}) = 1$.

Suppose that there exists a vector $\underset{\sim}{Y}^{A \cap T_j} < \underset{\sim}{1}^{A \cap T_j}$ such that $\gamma_1(\underset{\sim}{Y}^{A \cap T_j}, \underset{\sim}{0}^{A \cap T_j^c}) = 1$. Then, since $(A, \gamma_1)$ is a module of $(C, \gamma)$,

$$\gamma(\underset{\sim}{1}^{T_j},\underset{\sim}{0}^{T_j^c}) = \chi[\gamma_1(\underset{\sim}{1}^{A\cap T_j},\underset{\sim}{0}^{A\cap T_j^c}),\ \underset{\sim}{1}^{A^c\cap T_j},\underset{\sim}{0}^{A^c\cap T_j^c}]$$

$$= \chi[\gamma_1(\underset{\sim}{Y}^{A\cap T_j},\underset{\sim}{\cdot}^{A\cap T_j^c}),\ \underset{\sim}{1}^{A^c\cap T_j},\underset{\sim}{0}^{A^c\cap T_j^c}]$$

$$= \gamma((\underset{\sim}{Y}^{A\cap T_j},\underset{\sim}{1}^{A^c\cap T_j}),\underset{\sim}{0}^{T_j^c})$$

$$= 1,$$

contradicting the assumption that $(\underset{\sim}{1}^{T_j},\underset{\sim}{0}^{T_j^c}) \in P_1$.

It follows that $A\cap T_1,\ldots,A\cap T_k$ are minimal path sets of $\gamma_1$ as claimed.

Suppose, now, that there exists a minimal path set $T$ of $\gamma_1$ such that $T \neq A\cap T_j$ for $j=1,2,\ldots,k$. An argument similar to that of the first part of the proof shows that $T \cup (A^c\cap T_j)$ is a minimal path set of $\gamma$ for $j=1,2,\ldots,k$ and is hence equal to one of $T_1,\ldots,T_r$. Since, however, $T$ intersects at least two of $A\cap T_1,\ldots,A\cap T_k$, $T_\ell \cap [T\cup(A^c\cap T_j)] = (T_\ell\cap T) \cup (T_\ell\cap A^c\cap T_j) \subset (T_\ell\cap A) \cup (T_\ell\cap A^c) = T_\ell$ for all $j=1,2,\ldots,k$, $\ell=1,2,\ldots,r$. This is a contradiction, and hence $T$ must be of the form $A \cap T_j$ $(1\leq j\leq k)$. □

Theorem 3.1 generalizes Theorem 4.1 of Birnbaum and Esary (1965). These authors do not prove a converse to their theorem, and a converse to our own result is not immediate. The following theorem gives a condition under which a nonempty subset of C is a modular set; the proof is a construction of the "natural" CSF induced by the restriction $\gamma$ to that subset and by the minimal path sets of $\gamma$.

## Theorem 3.2

Let $\gamma$ be a right-continuous, upper simple CSF with minimal path sets $T_1, \ldots, T_r$. Suppose that $A$ is a nonempty subset of $C$ such that $T_j \subseteq A$ for $j=1,2,\ldots,k$ whereas $A \cap T_j = \emptyset$ for $j=k+1,\ldots,r$. Then there exists a weakly coherent CSF $\gamma_A: [0,1]^{|A|} \to [0,1]$ such that $(A, \gamma_A)$ is a module of $(C, \gamma)$.

Proof: By the Decomposition Theorem,

$$(3.1) \qquad \gamma(\underset{\sim}{X}) = \max\left\{ \max_{1 \le j \le k} \gamma(\underset{\sim}{X}^{T_j}, \underset{\sim}{0}^{T_j^C}), \ \max_{k+1 \le j \le r} \gamma(\underset{\sim}{X}^{T_j}, \underset{\sim}{0}^{T_j^C}) \right\}$$

for all $\underset{\sim}{X} \in \Delta$. Since $T_j = A \cap T_j$ and $T_j^C = (A \cap T_j^C) \cup A^C$, it follows that $\gamma(\underset{\sim}{X}^{T_j}, \underset{\sim}{0}^{T_j^C}) = \gamma(\underset{\sim}{X}^{A \cap T_j}, \underset{\sim}{0}^{A \cap T_j^C}, \underset{\sim}{0}^{A^C})$ for $j=1,2,\ldots,k$.

Define the CSF $\gamma_A: [0,1]^{|A|} \to [0,1]$ by

$$(3.2) \qquad \gamma_A(\underset{\sim}{X}^A) = \gamma(\underset{\sim}{X}^A, \underset{\sim}{0}^{A^C}).$$

From (3.1) and (3.2),

$$(3.3) \qquad \gamma(\underset{\sim}{X}) = \max\left\{ \max_{1 \le j \le k} \gamma_A(\underset{\sim}{X}^{A \cap T_j}, \underset{\sim}{0}^{A \cap T_j^C}), \ \max_{k+1 \le j \le r} \gamma(\underset{\sim}{X}^{T_j}, \underset{\sim}{0}^{T_j^C}) \right\}.$$

Clearly, $\gamma_A$ is right-continuous. We show that $\gamma_A$ is upper simple and that its minimal path sets are $A \cap T_1, \ldots, A \cap T_k$.

Since $T_j$ ($1 \le j \le k$) is a minimal path set of $\gamma$,

$\gamma(\underset{\sim}{1}^{T_j}, \underset{\sim}{0}^{T_j^C}) = \gamma_A(\underset{\sim}{1}^{A \cap T_j}, \underset{\sim}{0}^{A \cap T_j^C}) = 1$ whereas $\gamma(\underset{\sim}{Y}^{T_j}, \underset{\sim}{0}^{T_j^C}) = \gamma_A(\underset{\sim}{Y}^{A \cap T_j}, \underset{\sim}{0}^{A \cap T_j^C}) < 1$ for all $\underset{\sim}{Y}^{T_j} < \underset{\sim}{1}^{T_j}$, i.e. for all $\underset{\sim}{Y}^{A \cap T_j} < \underset{\sim}{1}^{A \cap T_j}$. Thus $A \cap T_j$ is a path set of $\gamma_A$ to level 1, and it is easily seen

that there are no path sets of $\gamma_A$ to level 1 other than $A \cap T_1, \ldots, A \cap T_k$. Further, it is obvious that $\gamma_A$ satisfies C1 and, since $A \cap T_j = \emptyset$ for $j = k+1, \ldots, r$,

$$\bigcup_{j=1}^{k} (A \cap T_j) = \bigcup_{j=1}^{r} (A \cap T_j) = A \cap \bigcup_{j=1}^{r} T_j = A,$$

so that $\gamma_A$ satisfies C2.

<u>Claim</u>: Let T be a nonempty subset of C such that $A \cap T \neq \emptyset$. Then T is a path set of $\gamma$ to level $\alpha \leq 1$ if and only if $T \subseteq A$ and $A \cap T$ is a path set of $\gamma_A$ to level $\alpha$.

<u>Proof of Claim</u>: Suppose that T is a path set of $\gamma$ to level $\alpha \leq 1$. We show that $T \subseteq A$ or, equivalently, that $A^C \cap T = \emptyset$. Suppose, conversely, that $A^C \cap T \neq \emptyset$; since T is a path set to level $\alpha$, there exists an $\underset{\sim}{X} \in P_\alpha$ such that

$$\gamma(\underset{\sim}{X}^T, \underset{\sim}{0}^{T^C}) = \max_{1 \leq j \leq r} \gamma(\underset{\sim}{X}^{T_j \cap T}, \underset{\sim}{0}^{T_j^C \cup T^C}) = \gamma(\underset{\sim}{X}^{T_m \cap T}, \underset{\sim}{0}^{T_m^C \cup T^C}),$$

say. Since $A \cap T$ and $A^C \cap T$ are both nonempty, $T_m \cap T \subset T$, thereby contradicting the minimality of $(\underset{\sim}{X}^T, \underset{\sim}{0}^{T^C})$. Thus $A^C \cap T = \emptyset$ as claimed, and it is obvious that $A \cap T$ is a path set of $\gamma_A$ to level .

The proof of the converse is straightforward and is omitted. $\square$

The claim enables us easily to verify that $\gamma_A$ satisfies C3 and C4. Suppose that T is a path set of $\gamma$ to level $\alpha$ and that $A \cap T \neq \emptyset$. Then, by the claim, $A \cap T$ is a path set of $\gamma_A$ to level $\alpha$. Since T is a path set of $\gamma$ to level $\beta$ for all $\beta \leq \alpha$, it follows that $A \cap T$ is a path set of $\gamma_A$ to level $\beta$ for all $\beta \leq \alpha$. Further, if T is a path set of $\gamma$ to level $\alpha$, then, by C4, $T \subseteq T_j$ for some $j = 1, 2, \ldots, k$. Thus, by the claim, $A \cap T$ is a path set of $\gamma_A$ to level $\alpha$ and $A \cap T \subseteq A \cap T_j$.

In summary, $\gamma_A$ is right-continuous and upper simple, and its minimal path sets are $A \cap T_1, \ldots, A \cap T_k$. Thus, by the Decomposition Theorem and (3.3),

$$\gamma(\underset{\sim}{X}) = \max\left\{\gamma_A(\underset{\sim}{X}^A),\ \max_{k+1 \leq j \leq r} \gamma(\underset{\sim}{X}^{T_j}, \underset{\sim}{0}^{T_j^C})\right\}.$$

Define the CSF $\chi: [0,1]^{n-|A|+1} \to [0,1]$ by

$$(3.4) \qquad \chi(y, \underset{\sim}{X}^{A^C}) = \max\left\{y,\ \max_{k+1 \leq j \leq r} \gamma(\underset{\sim}{X}^{T_j}, \underset{\sim}{0}^{T_j^C})\right\}.$$

The CSFs $\gamma$ and $\gamma_A$ are upper simple and hence weakly coherent. Thus, from (3.2) and (3.4), $\gamma(\underset{\sim}{X}) = \chi[\gamma_A(\underset{\sim}{X}^A), \underset{\sim}{X}^{A^C}]$ for all $\underset{\sim}{X} \in \Delta$ and so $(A, \gamma_A)$ is a module of $(C, \gamma)$. $\square$

## Theorem 3.3

Let $\gamma$ be an upper simple CSF with minimal path sets $T_1, \ldots, T_r$. Suppose that $(A, \gamma_1)$ is a module of $(C, \gamma)$ and that $A \cap T_j \neq \emptyset$ for $j = 1, 2, \ldots, k$ whereas $A \cap T_j = \emptyset$ for $j = k+1, \ldots, r$. Suppose, further, that $\gamma_1$ is upper simple. Then $(A \cap T_j) \cup (A^C \cap T_\ell)$ is a minimal path set of $\gamma$ for $j, \ell = 1, 2, \ldots, k$.

<u>Proof</u>:  Since $\gamma$ is upper simple, it is sufficient to show that $(A \cap T_j) \cup (A^c \cap T_\ell)$ is a path set of $\gamma$ to level 1, and this follows easily from the definitions.  □

This theorem generalizes part of the Birnbaum-Esary Test for Modularity.  Birnbaum and Esary (1965) also show that, if $(A \cap T_j) \cup (A^c \cap T_\ell)$ is a minimal path set of a binary coherent structure function, then A is a modular set of that structure. We have not yet been able to determine conditions on $\gamma$ under which a converse to our theorem holds.

## 4.  THE THREE MODULES THEOREM

The main result of Birnbaum and Esary (1965) is their Three Modules Theorem which asserts that, if $A_1 \cup A_2$ and $A_2 \cup A_3$ are modular sets of a binary coherent structure, then so are $A_1$, $A_2$, $A_3$ and $A_1 \cup A_2 \cup A_3$.  The following theorem extends this result to upper simple CSFs.  Since, as previously noted, a converse to Theorem 3.3 has not yet been established, the following additional condition will be assumed.

C5   Suppose that $\gamma$ is upper simple with minimal path sets $T_1, \ldots, T_r$.  Suppose, further, that A is a nonempty subset of C such that $A \cap T_j \neq \emptyset$ for $j = 1, 2, \ldots, k$ whereas $A \cap T_j = \emptyset$ for $j = k+1, \ldots, r$.  If $(A \cap T_j) \cup (A^c \cap T_\ell)$ is a minimal path set of $\gamma$ for all $j, \ell = 1, 2, \ldots, k$, then A is a modular set of $(C, \gamma)$ and the associated CSF is upper simple.

Theorem 4.1   (Three Modules Theorem)

Let $\gamma$ be an upper simple CSF which satisfies C5.   Suppose that $A_1$, $A_2$ and $A_3$ are disjoint, nonempty subsets of C such that $A_1 \cup A_2$ and $A_2 \cup A_3$ are modular sets of $(C,\gamma)$ and that the associated CSFs are upper simple.   Then $A_1$, $A_2$, $A_3$, $A_1 \cup A_3$ and $A_1 \cup A_2 \cup A_3$ are all modular sets of $(C,\gamma)$.   Further, those minimal path sets of $\gamma$, $T_1,\ldots,T_r$ say, which intersect $A_1 \cup A_2 \cup A_3$ all intersect each of $A_1, A_2$ and $A_3$, or else they all intersect exactly one of these sets.

Proof:   Define the following subcollections of $T_1,\ldots,T_r$:

$B_1 = \{T \mid A_1 \cap T_i \neq \emptyset, A_2 \cap T_i = \emptyset, A_3 \cap T_i = \emptyset$ for some i$\}$

$B_2 = \{T \mid A_1 \cap T_j = \emptyset, A_2 \cap T_j \neq \emptyset, A_3 \cap T_j = \emptyset$ for some j$\}$

$B_3 = \{T \mid A_1 \cap T_k = \emptyset, A_2 \cap T_k = \emptyset, A_3 \cap T_k \neq \emptyset$ for some k$\}$

$B_4 = \{T \mid A_1 \cap T_\ell \neq \emptyset, A_2 \cap T_\ell \neq \emptyset, A_3 \cap T_\ell = \emptyset$ for some $\ell\}$

$B_5 = \{T \mid A_1 \cap T_m \neq \emptyset, A_2 \cap T_m = \emptyset, A_3 \cap T_m \neq \emptyset$ for some m$\}$

$B_6 = \{T \mid A_1 \cap T_v = \emptyset, A_2 \cap T_v \neq \emptyset, A_3 \cap T_v \neq \emptyset$ for some v$\}$

$B_7 = \{T \mid A_1 \cap T_w \neq \emptyset, A_2 \cap T_w \neq \emptyset, A_3 \cap T_w \neq \emptyset$ for some w$\}$.

Clearly, $B_1,\ldots,B_7$ form a partition of $\bigcup_{h=1}^{r} T_h$.

The first stage of the proof is to show that $B_4$, $B_5$ and $B_6$ are all empty.

Suppose that $B_4$ is not empty.   Then, since $A_3$ is, by hypothesis, nonempty, there exists a minimal path set, T say, such that $A_3 \cap T \neq \emptyset$, and so $B_3 \cup B_5 \cup B_6 \cup B_7 \neq \emptyset$.   We show that this latter event, in conjunction with the event $B_4 \neq \emptyset$, leads to a contradiction.

Suppose, firstly, that $B_3 \neq \emptyset$. Then, since $B_3$ and $B_4$ are nonempty, there exist distinct minimal path sets $T_k \in B_3$ and $T_\ell \in B_4$ both of which intersect the modular set $A_2 \cup A_3$. Noting that $(A_2 \cup A_3) \cap T_\ell = A_2 \cap T_\ell$, it follows from Theorem 3.3 that $(A_2 \cap T_\ell) \cup ((A_2 \cap A_3)^C \cap T_k)$ is a minimal path set of $\gamma$. This assertion is not, however, true: consider, for example, the case $A_1 \cup A_2 \cup A_3 = C$. Then $(A_2 \cup A_3)^C \cap T_k = \emptyset$ and $A_2 \cap T_\ell$ is not a minimal path set of $\gamma$ since $A_2 \cap T_\ell \subset T_\ell$.

By similar arguments, it can be shown that $B_4$ and $B_5$ cannot simultaneously be nonempty; neither can $B_4$ and $B_6$, nor $B_4$ and $B_7$. Thus, if $B_4 \neq \emptyset$, then $B_3 \cup B_5 \cup B_6 \cup B_7 = \emptyset$ and $A_3$ does not intersect any minimal path set of $\gamma$. This is clearly a contradiction, and hence we must have $B_4 = \emptyset$. By similar arguments, $B_5$ and $B_6$ are also empty.

The same arguments show that, if $B_1 \cup B_2 \cup B_3 \neq \emptyset$, then $B_7 = \emptyset$ and, conversely, that if $B_7 \neq \emptyset$, then $B_1 \cup B_2 \cup B_3 = \emptyset$.

<u>Case I</u>:  $B_1 \cup B_2 \cup B_3 = \bigcup_{h=1}^{r} T_h$.

From the definitions of $B_1$, $B_2$ and $B_3$, it follows that each of $T_1, \ldots, T_r$ intersects exactly one of $A_1$, $A_2$ or $A_3$.

To show that $A_1$ is a modular set, observe that, since $A_1 \cup A_2$ is a modular set, it follows from Theorem 3.3 that $T = [(A_1 \cup A_2) \cap T_{i_1}] \cup [(A_1 \cup A_2)^C \cap T_{i_2}]$ is a minimal path set of $\gamma$ where $T_{i_1}, T_{i_2} \in B_1$. Let $A_4 = C - (A_1 \cup A_2 \cup A_3)$. Then

$T = (A_1 \cap T_{i_1}) \cup (A_4 \cap T_{i_2}) = (A_1 \cap T_{i_1}) \cup (A_1^C \cap T_{i_2})$. Since, by assumption, $\gamma$ satisfies C5, it follows that $A_1$ is a modular set of $(C,\gamma)$.

Similarly, it can also be shown that $A_2$, $A_3$, $A_1 \cup A_3$ and $A_1 \cup A_2 \cup A_3$ are also modular sets of $(C,\gamma)$.

Case II: $B_7 = \bigcup_{h=1}^{r} T_h$

From the definition of $B_7$, each of $T_1,\ldots,T_r$ intersects $A_1$, $A_2$ and $A_3$.

To show that $A_1$ is a modular set, observe that, since $A_1 \cup A_2$ is a modular set of $(C,\gamma)$, it follows from Theorem 3.3 that $T = [(A_1 \cup A_2) \cap T_{w_1}] \cup [(A_1 \cup A_2)^C \cap T_{w_2}]$ is a minimal path set of $\gamma$ where $T_{w_1}$, $T_{w_2} \in B_7$. Further, again from Theorem 3.3, since $A_2 \cup A_3$ is a modular set of $(C,\gamma)$, $[(A_2 \cup A_3) \cap T_{w_2}] \cup [(A_2 \cup A_3)^C \cap T]$ is a minimal path set of $\gamma$. The latter term reduces to $(A_1 \cap T_{w_1}) \cup (A_1^C \cap T_{w_2})$, from which it follows (by C5) that $A_1$ is a modular set of $(C,\gamma)$.

Similarly, $A_2$, $A_3$, $A_1 \cup A_3$ and $A_1 \cup A_2 \cup A_3$ are also modular sets of $\gamma$.

This completes the proof. $\square$

## Remarks

1.  Birnbaum and Esary (1965), in the statemenet of their Three
Modules Theorem, do not explicitly assume that $A_1$, $A_2$ and $A_3$
are mutually disjoint.  That this is a necessary requirement
is easily seen.  Consider, for example, the binary structure
function $\phi(\underset{\sim}{x}) = x_1 \wedge (x_2 \vee x_3) \wedge x_4$ where $\underset{\sim}{x} \in \{0,1\}^4$ and let
$A_1 = \{1,2\}$, $A_2 = \{2,3\}$ and $A_3 = \{3,4\}$.  Clearly, $A_1 \cup A_2$ and $A_2 \cup A_3$
are modular sets, but neither $A_1$ nor $A_3$ is a modular set of
$(\{1,2,3,4\},\phi)$.

2.  The Three Modules Theorem can be interpreted as follows:
a sufficient condition for the union of two modular sets to be a
modular set is that the two sets have a nonempty intersection,
in which case the intersection, the union, the two differences
and the symmetric difference of these sets are also modular
sets.

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